Flux-Limited Schemes for the Compressible Navier–Stokes Equations

S. Tatsumi,* L. Martinelli,† and A. Jameson‡
Princeton University, Princeton, New Jersey 08544

Several high-resolution schemes are formulated with the goal of improving the accuracy of solutions to the full compressible Navier–Stokes equations. Calculations of laminar boundary layers at subsonic, transonic, and supersonic speeds are carried out to validate the proposed schemes. It is concluded that these schemes, which were originally tailored for nonoscillatory shock capturing, yield accurate solutions for viscous flows. The results of this study suggest that the formulation of the limiting process is more important than the choice of a particular flux splitting technique in determining the accuracy of computed viscous flows. Symmetric limited positive and upstream limited positive schemes hold the promise of improving the accuracy of the results, especially on coarser grids.

I. Introduction

The calculation of compressible flows at transonic, supersonic, and hypersonic Mach numbers requires the implementation of nonoscillatory discrete schemes which combine high accuracy with high resolution of shock waves and contact discontinuities. These schemes must also be formulated in such a way that they facilitate the treatment of complex geometric shapes. In the past decade numerous schemes have been developed to meet these requirements in conjunction with the solution of the Euler equations. More recently, the application of such schemes to the Navier–Stokes equations has produced algorithms which have progressively gained acceptance as the application of such schemes to the Navier–Stokes equations has progressed.

In Sec. II the design principles of nonoscillatory discrete schemes are formulated with the goal of improving the accuracy of solutions to the full compressible Navier–Stokes equations. Calculations of laminar boundary layers at subsonic, transonic, and supersonic speeds are carried out to validate the proposed schemes. It is concluded that these schemes, which were originally tailored for nonoscillatory shock capturing, yield accurate solutions for viscous flows. The results of this study suggest that the formulation of the limiting process is more important than the choice of a particular flux splitting technique in determining the accuracy of computed viscous flows. Symmetric limited positive and upstream limited positive schemes hold the promise of improving the accuracy of the results, especially on coarser grids.

II. Design Principles of Nonoscillatory Schemes

Consider the one-dimensional scalar conservation law
\[ \frac{\partial \nu}{\partial t} + \frac{\partial}{\partial x} f(\nu) = 0 \] (1)
which may be approximated at the grid node \( j \) in conservation form by the semidiscrete scheme
\[ \Delta x \frac{\partial \nu}{\partial t} + \left( h_{j+1} - h_{j-1} \right) = 0 \] (2)
where \( h_{j+1} \) is the numerical flux between cell \( j \) and \( j + 1 \), and \( \Delta x \) is the mesh interval. It is well known that the least diffusive first-order scheme which satisfies the LED property is the one obtained by approximating the flux as
\[ h_{j+\frac{1}{2}} = \frac{1}{2} \left( f_{j+1} + f_j \right) - d_{j+\frac{1}{2}} \]
with the three alternative flux splitting techniques which have been used to extend the construction to a system of conservation laws. Section III discusses some of the issues arising in the actual implementation of the proposed schemes. It also reviews the multigrid time-stepping algorithm used to compute steady-state solutions. In Sec. IV the results of computations for a laminar boundary layer at subsonic, transonic, and supersonic speeds are compared with theoretical solutions.

High-Resolution Switched Schemes

High-resolution switched schemes require the introduction of antidiffusive terms in a controlled manner, for example, by an appropriate switch or by making use of flux limiters. Both techniques are reviewed in the following paragraphs.

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* Visiting Research Staff, Department of Mechanical and Aerospace Engineering, Member AIAA.
† Assistant Professor, Department of Mechanical and Aerospace Engineering, Member AIAA.
‡ Professor, Department of Mechanical and Aerospace Engineering, Fellow AIAA.
Swanson and Turkel. The improved switch is taken as the maximum, in some neighborhood of \( j \), of

\[
Q_j = \left| \frac{\Delta v_{j+\frac{1}{2}} - \Delta v_{j-\frac{1}{2}}}{P_0 + (1 - \epsilon)P_1 + \epsilon P_2} \right|
\]

where

\[
P_1 = |\Delta v_{j+\frac{1}{2}}| + |\Delta v_{j-\frac{1}{2}}|
\]

\[
P_2 = |v_{j+1}| + 2|v_j| + |v_{j-1}|
\]

The value of \( \epsilon \) is typically 1/2, and \( P_0 \) is a threshold to make sure that the denominator cannot be zero. The diffusive flux is now calculated as

\[
d_{j+\frac{1}{2}} = \epsilon^{(2)}_{j+\frac{1}{2}} \Delta v_{j+\frac{1}{2}} - \epsilon^{(4)}_{j+\frac{1}{2}} (\Delta v_{j+\frac{3}{2}} - 2\Delta v_{j+\frac{1}{2}} + \Delta v_{j-\frac{1}{2}})
\]

where if \( S \) is the maximum of \( Q \) in the chosen neighborhood, then

\[
\epsilon^{(2)}_{j+\frac{1}{2}} = \min(\alpha_1, \alpha_2 S)|a_{j+\frac{1}{2}}| - \beta_1 |a_{j+1}| - \beta_2 \epsilon^{(2)}_{j+\frac{1}{2}}
\]

Usually \( \alpha_1 = 1/2, \beta_1 = 1/4 \) to scale the diffusion to the level corresponding to upwinding, whereas \( \alpha_2 \) and \( \beta_2 \) must be chosen to switch the diffusion from third order to first order fast enough near a shock wave.

Symmetric Limited Positive Scheme

Flux limiters offer an alternative avenue for devising high resolution nonoscillatory schemes, and their use dates back to the work of Boris and Book. A particularly simple way to introduce limiters, proposed by Jameson in 1984, is to use flux limited dissipation. In this scheme, the third-order diffusion defined by Eq. (3) is modified by the insertion of limiters which produce an equivalent three-point scheme with positive coefficients. Jameson has recently reformulated this scheme as follows:

Let \( L(u, v) \) be a limited average of \( u \) and \( v \) with the following properties:

\[\begin{align*}
P1) \quad L(u, v) &= L(v, u) \\
P2) \quad L(au, \alpha v) &= \alpha L(u, v) \end{align*}\]
P3) $L(u, u) = u$.

P4) $L(u, v) = 0$ if $u$ and $v$ have opposite signs.

Note that properties P1-P3 are natural properties of an average, whereas P4 is needed for the construction of an LED scheme.

Then, one defines the diffusive flux for a scalar conservation law as

$$d_{j+1/2} = \sigma_{j+1/2} \left( \Delta v_{j+1/2} - L(\Delta v_{j+1/2}, \Delta v_{j-1/2}) \right)$$  \hspace{1cm} (5)

This construction will be referred to as the Symmetric Limited Positive (SLIP) scheme.

The requirement P4 on $L(u, v)$ is the key for constructing a LED scheme. In fact, if $\Delta v_{j+1/2}$ and $\Delta v_{j-1/2}$ have opposite signs, then there is an extremum at either $j$ or $j+1$. In the case of an odd-even mode, however, they have the same sign, which is opposite to that of $\Delta v_{j+1/2}$, so that they reinforce the damping in the same way that a simple central fourth-difference formula would. At the crest of a shock, if the upstream flow is constant, then $\Delta u_{j} = 0$, and thus $\Delta v_{j+1/2}$ is prevented from canceling any part of $\Delta v_{j+1/2}$ because it is limited by $\Delta v_{j-1/2}$.

**Upstream Limited Positive Scheme**

By adding the antidiffusive correction purely from the upstream side one may derive a family of Upstream Limited Positive (USLIP)

schemes. Corresponding to the original SLIP scheme defined by Eq. (5), a USLIP scheme is obtained by setting

$$d_{j+1/2} = \sigma_{j+1/2} \left( \Delta v_{j+1/2} - L(\Delta v_{j+1/2}, \Delta v_{j-1/2}) \right) \text{ if } \sigma_{j+1/2} > 0$$

$$d_{j+1/2} = \sigma_{j+1/2} \left( \Delta v_{j+1/2} - L(\Delta v_{j+1/2}, \Delta v_{j+1/2}) \right) \text{ if } \sigma_{j+1/2} < 0$$

**Flux Limiters**

A variety of limiters may be defined which meet the requirements (P1-P4). In particular, by defining

$$S(u, v) = 1/2(\text{sign}(u) + \text{sign}(v))$$

so that

$$S(u, v) = \begin{cases} 1 & \text{if } u > 0 \text{ and } v > 0 \\ 0 & \text{if } u \text{ and } v \text{ have opposite sign} \\ -1 & \text{if } u < 0 \text{ and } v < 0 \end{cases}$$

one may easily implement any of the three well-known limiters: minmod, Van Leer, or superbee, or construct alternative limiters starting from the more general formulas presented in Ref. 2. In the present study we use a simpler limiter ($\alpha$ mean) which limits the
arithmetic mean by some multiple of the smaller of \(|u|\) or \(|v|\). It may be cast in the following form:

\[
L(u, v) = S(u, v) \min[(|u| + |v|)/2, \alpha|u|, \alpha|v|]
\]

In the present study the parameter \(\alpha\) was fixed to be equal to 1 with the exception of the calculations with the convective upwind and split pressure (CUSP) splitting where we set \(\alpha = 2\).

Extension to Systems of Conservation Laws

The crucial step for extending the construction of nonoscillatory schemes to a system of conservation laws is the generalization of the concept of upwinding and the derivation of stable first-order diffusive schemes. Once this has been achieved, either the high-resolution switched, the SLIP, or the USLIP approach can be used to construct higher order schemes. For the sake of clarity we will consider only the one-dimensional system of equations:

\[
\frac{\partial w}{\partial t} + \frac{\partial f(w)}{\partial x} = 0
\]  

(6)

For the equations of gas dynamics the solution and flux vectors are

\[
w = \begin{pmatrix} \rho \\ \rho u \\ \rho E \\ \rho H \end{pmatrix}, \quad f = \begin{pmatrix} \rho u \\ \rho u^2 + p \\ \rho u E + p \rho u \\ \rho u H \end{pmatrix}
\]

where \(\rho\) is the density, \(u\) the velocity, \(E\) the total energy, \(p\) the pressure, and \(H\) the stagnation enthalpy. If \(\gamma\) is the ratio of specific heats and \(c\) the speed of sound, then

\[
p = (\gamma - 1)p[E - (u^2/2)], \quad c^2 = (\gamma p/\rho)
\]

\[
H = E + (p/\rho) = (c^2/\gamma - 1) + (u^2/2)
\]

In a steady flow \(H\) is constant. This remains true for the discrete scheme only if the diffusion is constructed so that it is compatible with this condition.

The three different forms of flux splitting considered in the present study are reviewed next.

Flux Splitting by Characteristic Decomposition

On introduction of Roe’s matrix \(A_{j+1/2}\), which is a mean value Jacobian matrix exactly satisfying the condition

\[
f_{j+1} - f_j = A_{j+1/2}(w_{j+1} - w_j)
\]

a splitting according to characteristic fields is obtained by decomposing \(A_{j+1/2}\) as

\[
A_{j+1/2} = T \Lambda T^{-1}
\]

where the columns of \(T\) are the eigenvectors of \(A_{j+1/2}\), and \(\Lambda\) is a diagonal matrix containing the eigenvalues. Hence, the resulting split can be cast as

\[
\Delta f_{j+1/2} = T \Lambda \Delta T^{-1} \Delta w_{j+1/2}
\]
Now the first-order diffusive flux vector which corresponds to a pure upwind scheme is

\[ d_{j+\frac{1}{2}} = \frac{1}{2} |A_{j+\frac{1}{2}}| (w_{j+1} - w_j) \]

where

\[ |A_{j+\frac{1}{2}}| = T|\Lambda|T^{-1} \]

and \( |\Lambda| \) is the diagonal matrix containing the absolute values of the eigenvalues. This technique will be referred to as characteristic splitting, and it has the advantage that it allows a discrete shock structure with a single interior point. Moreover, it yields more accurate viscous solutions on coarser grids because the eigenvalue \( \lambda \) corresponding to the shear and entropy waves approaches zero at the wall.

The implementation of the SLIP construction [Eq. (5)] is now carried out on the differences of the characteristic variables \( T^{-1} \Delta w_{j+\frac{1}{2}} \).

**Scalar Splitting**

It has been widely demonstrated\(^1\text{-}^5\) that simple stable schemes can be produced by considering

\[ (f_{j+1} - f_j)^k = \frac{1}{2} (f_{j+1} - f_j) \pm \alpha_{j+\frac{1}{2}} (w_{j+1} - w_j) \]

This particular splitting gives rise to the scalar diffusive flux

\[ d_{j+\frac{1}{2}} = \alpha_{j+\frac{1}{2}} \Delta w_{j+\frac{1}{2}} \]

and will be referred to as scalar splitting.

**Convective Upwind and Split Pressure Scheme**

The eigenvalues of the Jacobian matrix \( A = \partial f/\partial w \) are \( \lambda, \lambda + c, \) and \( \lambda - c \). If \( \lambda > 0 \) and the flow is locally supersonic \( (M = \lambda/c > 1) \), all of the eigenvalues are positive, and simple upwinding is thus a natural choice for diffusion in supersonic flow. In general, however, it is convenient to consider the convective and pressure fluxes separately. Full upwinding of both \( f_c \) and \( f_p \) is incompatible with stability in subsonic flow, since pressure waves with the speed \( u - c \) would be traveling backward, and the discrete scheme would not have a proper zone of dependence. Since the eigenvalues of \( \partial f_c/\partial w \) are \( \lambda, \lambda + c, \) and \( \lambda - c \), whereas those of \( \partial f_p/\partial w \) are \( 0, 0, \) and \( -(\lambda - 1) \), a split with

\[ f^+ = f_c, \quad f^- = f_p \]

leads to a stable scheme\(^13\) in which downwind differencing is used for the pressure. However, such a scheme does not reflect the true...
zone of dependence in supersonic flow. Thus, we may seek a scheme which is compatible with stability in subsonic flows and reduces to full upwinding in the supersonic regions.

Full upwinding of the convective flux is achieved by

\[ d_{j+\frac{1}{2}} = \text{sign}(M) \left| \Delta w_{j+\frac{1}{2}} \right| = |M| c_{j+\frac{1}{2}} \Delta w_{j+\frac{1}{2}} \]

where \( M \) is the local Mach number attributed to the interval, whereas full upwinding of the pressure is achieved by

\[ d_{j+\frac{1}{2}} = \text{sign}(M) \left( \Delta p_{j+\frac{1}{2}} \right) / 0 \]

By introducing blending functions \( f_1(M) \) and \( f_2(M) \), with the asymptotic behavior \( f_1(M) \to |M| \) and \( f_2(M) \to \text{sign}(M) \) for \( |M| > 1 \), these equations can be written as

\[ d_{j+\frac{1}{2}} = f_1(M) c_{j+\frac{1}{2}} \Delta w_{j+\frac{1}{2}} \]

\[ d_{p,j+\frac{1}{2}} = f_2(M) \left( \Delta p_{j+\frac{1}{2}} / 0 \right) \]

The convective diffusion should remain positive when \( M = 0 \), whereas the pressure diffusion must be antisymmetric with respect to \( M \). A simple choice is to take \( f_1(M) = |M| \) and \( f_2(M) = \text{sign}(M) \) for \( |M| > 1 \), and to introduce blending polynomials in \( M \) for \( |M| < 1 \) which merge smoothly into the supersonic segments. A quartic formula

\[ f_1(M) = a_0 + a_2 M^2 + a_4 M^4, \quad |M| < 1 \]

preserves continuity of \( f_1 \) and \( df_1/dM \) at \( |M| = 1 \) if \( a_2 = 3/2 \).

By introducing blending functions \( f(M) \) and \( f_2(M) \), with the asymptotic behavior \( f_1(M) \to |M| \) and \( f_2(M) \to \text{sign}(M) \) for \( |M| > 1 \), these equations can be written as

\[ f_{j+\frac{1}{2}} = f_1(M) c_{j+\frac{1}{2}} \Delta w_{j+\frac{1}{2}} \]

\[ d_{p,j+\frac{1}{2}} = f_2(M) \left( \Delta p_{j+\frac{1}{2}} / 0 \right) \]

The diffusion corresponding to the convective terms is identical to the scalar diffusion of Jameson et al., but with a modification of the scaling, whereas the pressure term is the minimum modification needed to produce perfect upwinding in the supersonic zone.

III. Implementation

The nine schemes which have been implemented and tested in the present work can be summarized in Table 1. The actual implementation of these schemes to the solution of two-dimensional problems is straightforward: the flux splitting is applied separately in each coordinate direction.

For the scalar dissipation scheme, a blending formula for the spectral radii of the flux Jacobians has been used. Following Ref. 3

## Table 2 Percentile errors with respect to Blasius solution, station \( x/L = 0.8 \)

<table>
<thead>
<tr>
<th>Discretization</th>
<th>Cell in boundary layer</th>
<th>% Error in ( C_f )</th>
<th>% Error in ( d^* )</th>
<th>% Error in ( \theta )</th>
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<td>2.02</td>
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the scaling of the dissipative flux in the $i$th and $j$th coordinate directions is taken as follows:

$$\overline{\lambda}_i = \lambda_j \left[ 1 + \left( \frac{\lambda_j}{\lambda_i} \right)^{\alpha_e} \right]$$

$$\overline{\lambda}_j = \lambda_j \left[ 1 + \left( \frac{\lambda_i}{\lambda_j} \right)^{\alpha_e} \right]$$

Notice that these formulas reduce to a pure directional scaling for $\alpha_e = 0$, and to a fully isotropic scaling for $\alpha_e = 1$. This technique has been shown to be effective in reducing the numerical dissipation on highly stretched grids while maintaining good convergence characteristics. For the calculation of the boundary layers presented here, an optimum value of $\alpha_e$ was chosen for each grid density. However, the same value of $\alpha_e$ was maintained on a given grid for all of the Reynolds and Mach numbers. On finer grids, comprising more than 16 cells in the boundary layer, the value $\alpha_e = 2/3$ was found to give the best results. On coarser grids, however, we found that $\alpha_e$ needed to be reduced to 1/4.

**Multigrid Time-Stepping Integration Scheme**

Time integration is carried out by making use of a five-stage scheme which requires re-evaluation of the dissipative operators at alternate stages. This scheme couples the desirable feature of a wide stability region along both the imaginary and the real axis with good high-frequency damping. The efficiency of the scheme is enhanced by using implicit residual averaging with variable coefficients and an effective multigrid strategy which utilizes a W cycle. In the present study it was found that 100 multigrid cycles are generally sufficient to achieve convergence to a steady state with five orders of magnitude reduction of the rms density residual.

**IV. Results**

A laminar boundary layer developing over a flat plate at zero incidence provides the test case for the various schemes. A low value of the incoming flow Mach number ($M_{\infty} = 0.15$), well within the incompressible regime, is selected to make a comparison with a Blasius solution meaningful. Also, this flow condition facilitates the evaluation of the numerical schemes toward their limit of applicability as $M_{\infty} \to 0$.

The computational domain is a rectangle with the inflow boundary located two plate lengths upstream of the leading edge and the downstream boundary located at the plate trailing edge. The upper boundary is located at a distance of four plate lengths. The mesh points are clustered in the streamwise direction near the leading edge to provide adequate resolution of the flow near the stagnation point. The finest grid contains a total of 512 cells placed along the plate. Within the boundary layer, the grid is equally spaced in the boundary-layer coordinate in the direction perpendicular to the plate. This ensures a constant level of resolution for all of the
boundary-layer profiles. It also ensures an identical resolution in the boundary layer independently of the Reynolds number. Outside of the boundary layer the grid is exponentially stretched toward the far field. The finest grid used contains a total of 128 cells in the direction normal to the plate with half of these cells in the boundary layer. Three coarser grids containing 8, 16, and 32 cells, respectively, within the boundary layer are obtained by elimination of alternate points and are used in the grid refinement study.

No-slip boundary conditions are used on the plate, and symmetry of the incoming flow is assumed upstream of the plate leading edge. Appropriate nonreflective boundary conditions, based on the solution of the one-dimensional Riemann problem normal to the grid lines, are used at the three outer boundaries.

Calculations were performed at Reynolds numbers of 1,000, 10,000, 100,000, and 500,000 based on the length of the plate. However, due to editorial constraints, only the computed results for \( \text{Re}_\infty = 100,000 \) are presented here.

A grid refinement study is presented first, to analyze the accuracy of the nine schemes. The computed results are found to obey the similarity law. Thus, in Fig. 1, we only show the comparison of the computed velocities on four computational grids at one streamwise location (\( x / L = 0.8 \)). Results of the grid refinement study for the three switched schemes are compared in Fig. 1a. It is seen that even the characteristic splitting can produce overshoots in the normal velocity profiles on coarser grids. However, these overshoots are reduced, for all of the three flux splitting techniques considered in this study, if one chooses the SLIP construction. This finding is documented in Fig. 1b. The USLIP construction seems to give the best results on coarser grids as it is illustrated in Fig. 1c. Notice that all nine schemes produce solutions which converge to the theoretical one as the grid is refined. A more quantitative analysis of the numerical errors is summarized in Table 2 where the percentile errors in skin friction \( C_f \), displacement thickness \( \delta \), and momentum thickness \( \theta \) are tabulated. Although the skin friction is obtained directly from the computations, one needs to postprocess the results to obtain an estimate of the integral parameters. In this study we use simple trapezoidal integration applied to the definitions given by Schlichting.\(^{15}\) We verified that different integration techniques would produce results within 0.5% of those reported in the table.

The results presented in Fig. 2 reinforce the finding of previous studies which have shown that 32 cells are generally sufficient to resolve adequately the viscous layer. Moreover, it is seen that the only noticeable differences are in the transverse velocity component and that the results depend more on the construction of the limiting process rather than on the particular form of flux splitting. Notice that the USLIP construction performs slightly better than either the switched or the SLIP formulation, independently of the particular form of flux splitting. This observation provides the motivation for the last set of calculations which are aimed at investigating the behavior of the USLIP schemes over a range of Mach numbers. The results presented in Fig. 3 are obtained for a Reynolds number of 100,000 on a grid with 32 cells in the boundary layer. Figure 3a shows the velocity profiles computed with the standard scalar switched scheme\(^3\) for three Mach numbers: \( M = 0.15, 0.7, \)
and 2, respectively. The transonic as well as the supersonic results are scaled by using the Iffingworth-Stewartson transformation and are again compared with the Blasius solution. The results at four streamwise locations are overplotted to verify the self-similarity of the computed flow. Figures 3b and 3c show similar behavior of the transonic as well as the supersonic results with the scalar-USLIP, and characteristic-USLIP schemes. The results for the subsonic and transonic cases are in excellent agreement with the theory, although some deviations from the theoretical velocity distributions are noticeable for the supersonic one. This discrepancy is partially attributable to the numerical implementation of the Illingworth-Stewartson transformation in the postprocessing stage. In fact, grid refinement studies, not reported here for the sake of brevity, show that the computed solutions presented are indeed grid independent, even for the supersonic case.

V. Concluding Remarks

Several discretization schemes have been developed and applied to the solution of the compressible Navier–Stokes equations. The results presented indicate that these schemes, which have been originally tailored for nonoscillatory shock capturing, yield accurate solutions for viscous flows. In particular, it appears that the construction of SLIP and USLIP schemes holds the promise of improving the accuracy, especially on coarser grids. This result reinforces the observation reported by two of the authors, and could have a beneficial impact on three-dimensional applications since current available computers do not allow yet the adequate resolution of complex three-dimensional viscous flows.

The results obtained in the present study with the scalar-switched scheme do not show a degradation in accuracy which is anywhere near as large as that reported by Allmaras. Moreover, our study tends to suggest that the cause for the overshoot observed with the scalar scheme is somewhat different from the one reported in reference, where the poor performance of a scalar scheme for laminar flow at high Reynolds number is attributed to the scaling of the artificial dissipation terms. Our results suggest that the flux-limiting process plays an important role, and that good accuracy can be achieved even with the scalar dissipation in conjunction with the SLIP or the USLIP construction. It appears that the higher order differences required for an antidiffusive construction may result in overshooting unless limiters are introduced.

Preliminary tests on both two-dimensional airfoils and three-dimensional wings, not reported here for the sake of brevity, confirm that the findings of the present study extend to viscous flows with pressure gradients. Since the SLIP and USLIP constructions can be carried out for unstructured triangular (tetrahedral) meshes, providing multidimensional upwinding on arbitrary geometries, it is expected that schemes of this class will also improve the resolution of complex viscous flows on unstructured triangular and tetrahedral grids.

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References